

EXHIBIT 12

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795ZL8	6/14/2007	41739	3/13/2007 3/14/2007 3/15/2007	\$ 300,000,000	\$ 296,235,125	43075	6/14/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,764,875	Redeemed
		41758									
		41759									
		41760									
		41761									
912795ZM6	6/21/2007	41762	3/15/2007	\$ 300,000,000	\$ 296,035,083	43171	6/21/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,964,917	Redeemed
		41781									
		41782									
		41783									
		41784									
912795ZU8	8/9/2007	41785	5/9/2007	\$ 300,000,000	\$ 296,373,667	43844	8/9/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,626,333	Redeemed
		41786									
		42596									
		42597									
		42598									
912795ZZ7	9/13/2007	42599	6/14/2007	\$ 300,000,000	\$ 296,572,333	44295	9/13/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,427,667	Redeemed
		42600									
		42601									
		43082									
		43083									
912795A27	9/20/2007	43084	6/21/2007	\$ 300,000,000	\$ 296,534,417	44371	9/20/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,465,583	Redeemed
		43085									
		43086									
		43087									
		43188									
912795A68	10/18/2007	43189	7/24/2007 8/9/2007	\$ 300,000,000	\$ 296,872,625	44740	10/18/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,127,375	Redeemed
		43190									
		43191									
		43192									
		43193									
912795A76	10/25/2007	43624	7/24/2007 8/9/2007	\$ 300,000,000	\$ 296,597,302	44825	10/25/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,402,698	Redeemed
		43625									
		43626									
		43853									
		43854									
912795A92	11/8/2007	43855	8/15/2007	\$ 200,000,000	\$ 197,908,056	45008	11/8/2007	\$ 200,000,000	\$ 200,000,000	\$ 2,091,944	Redeemed
		43621									
		43622									
		43623									
		43856									
912795B26	11/15/2007	43857	8/16/2007	\$ 300,000,000	\$ 296,724,000	45071	11/15/2007	\$ 300,000,000	\$ 300,000,000	\$ 3,276,000	Redeemed
		43858									
		43934									
		43935									
		43936									
912795B59	12/6/2007	43937	9/20/2007	\$ 300,000,000	\$ 297,542,417	45346	12/6/2007	\$ 300,000,000	\$ 300,000,000	\$ 2,457,583	Redeemed
		43956									
		43957									
		43958									
		43959									
912795B67	12/13/2007	43960	9/13/2007	\$ 300,000,000	\$ 297,027,333	45450	12/13/2007	\$ 300,000,000	\$ 300,000,000	\$ 2,972,667	Redeemed
		43961									
		44389									
		44390									
		44391									
912795B75	12/20/2007	44392	8/7/2007	\$ 300,000,000	\$ 294,763,125	45574	12/20/2007	\$ 300,000,000	\$ 300,000,000	\$ 5,236,875	Redeemed
		44393									
		44394									
		44316									
		44317									

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795C33	1/17/2008	44756	10/18/2007	\$ 300,000,000	\$ 296,943,917	46063	1/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 3,056,083	Redeemed
		44757									
		44758									
		44759									
		44760									
912795C41	1/24/2008	44761	10/25/2007	\$ 300,000,000	\$ 297,050,083	46172	1/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,949,917	Redeemed
		44842									
		44843									
		44844									
		44845									
912795C58	1/31/2008	44846	11/1/2007	\$ 300,000,000	\$ 297,103,167	46263	1/31/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,896,833	Redeemed
		44847									
		44936									
		44937									
		44938									
912795C66	2/7/2008	44939	11/8/2007	\$ 200,000,000	\$ 198,159,778	46440	2/7/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,840,222	Redeemed
		44940									
		44941									
		45022									
		45023									
912795C90	2/28/2008	45024	12/6/2007	\$ 300,000,000	\$ 297,921,000	46691	2/28/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,079,000	Redeemed
		45025									
		45368									
		45369									
		45370									
912795D32	3/13/2008	45371	11/15/2007	\$ 300,000,000	\$ 296,725,021	46899	3/13/2008	\$ 300,000,000	\$ 300,000,000	\$ 3,274,979	Redeemed
		45372									
		45373									
		45087									
		45088									
912795D40	3/20/2008	45089	12/11/2007	\$ 300,000,000	\$ 297,608,333	47003	3/20/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,391,667	Redeemed
		45090									
		45091									
		45092									
		45422									
912795D57	3/27/2008	45423	12/12/2007	\$ 200,000,000	\$ 198,345,222	47091	3/27/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,654,778	Redeemed
		45424									
		45425									
		45426									
		45427									
912795D65	4/3/2008	45445	12/13/2007	\$ 300,000,000	\$ 297,312,000	47262	4/3/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,688,000	Redeemed
		45446									
		45447									
		45448									
		45464									
912795D73	4/10/2008	45465	12/20/2007	\$ 300,000,000	\$ 297,312,000	47369	4/10/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,688,000	Redeemed
		45466									
		45467									
		45468									
		45469									
912795D81	4/17/2008	45594	1/17/2008	\$ 300,000,000	\$ 297,679,500	47483	4/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 2,320,500	Redeemed
		45595									
		45596									
		45597									
		45598									
912795D99	4/24/2008	45599	1/24/2008	\$ 300,000,000	\$ 298,506,083	47579	4/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,493,917	Redeemed
		46091									
		46092									
		46093									
		46094									
912795E23	5/1/2008	46095	1/31/2008	\$ 300,000,000	\$ 298,316,500	47666	5/1/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,683,500	Redeemed
		46096									
		46191									
		46192									
		46193									
		46194									
		46195									
		46196									
		46342									
		46343									
		46344									
		46345									
		46346									
		46347									
		46347									

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795E31	5/8/2008	46455 46456 46457 46458	2/7/2008	\$ 200,000,000	\$ 198,958,556	47773	5/8/2008	\$ 200,000,000	\$ 200,000,000	\$ 1,041,444	Redeemed
912795E64	5/29/2008	46704 46705 46706 46707 46708 46709	2/28/2008	\$ 300,000,000	\$ 298,498,500	48026	5/29/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,501,500	Redeemed
912795E80	6/12/2008	46911 46912 46913 46914 46915 46916	3/13/2008	\$ 300,000,000	\$ 298,915,583	48260	6/12/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,084,417	Redeemed
912795E98	6/19/2008	47021 47022 47023 47024 47025 47026	3/20/2008	\$ 300,000,000	\$ 299,393,333	48362	6/19/2008	\$ 300,000,000	\$ 300,000,000	\$ 606,667	Redeemed
912795F22	6/26/2008	47106 47107 47108 47109	3/27/2008	\$ 200,000,000	\$ 199,357,944	48465	6/26/2008	\$ 200,000,000	\$ 200,000,000	\$ 642,056	Redeemed
912795F30	7/3/2008	47285 47286 47287 47288 47289 47290	4/3/2008	\$ 300,000,000	\$ 298,976,250	48586	7/3/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,023,750	Redeemed
912795F48	7/10/2008	47389 47390 47391 47392 47393 47394	4/10/2008	\$ 300,000,000	\$ 299,021,750	48680	7/10/2008	\$ 300,000,000	\$ 300,000,000	\$ 978,250	Redeemed
912795F55	7/17/2008	47508 47509 47510 47511 47512 47513	4/17/2008	\$ 300,000,000	\$ 299,207,542	48783	7/17/2008	\$ 300,000,000	\$ 300,000,000	\$ 792,458	Redeemed
912795F63	7/24/2008	47593 47594 47595 47596 47597 47598	4/24/2008	\$ 300,000,000	\$ 299,105,167	48886	7/24/2008	\$ 300,000,000	\$ 300,000,000	\$ 894,833	Redeemed
912795F71	7/31/2008	47688 47689 47690 47691 47692 47693	5/1/2008	\$ 300,000,000	\$ 298,953,500	48976	7/31/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,046,500	Redeemed
912795F89	8/7/2008	47787 47788 47789 47790	5/8/2008	\$ 200,000,000	\$ 199,198,694	49091	8/7/2008	\$ 200,000,000	\$ 200,000,000	\$ 801,306	Redeemed
912795G39	8/28/2008	48046 48047 48048 48049 48050 48051	5/29/2008	\$ 300,000,000	\$ 298,589,500	49353	8/28/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,410,500	Redeemed

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795G54	9/11/2008	47822	5/12/2008 6/12/2008	\$ 600,000,000	\$ 596,997,125	49592	9/11/2008	\$ 600,000,000	\$ 600,000,000	\$ 3,002,875	Redeemed
		47823									
		47824									
		47825									
		47826									
		47827									
		48282									
		48283									
		48284									
		48285									
912795G62	9/18/2008	48286	5/12/2008 6/19/2008	\$ 500,000,000	\$ 497,410,417	49706	9/18/2008	\$ 500,000,000	\$ 500,000,000	\$ 2,589,583	Redeemed
		48287									
		47828									
		47829									
		47830									
		47831									
		48377									
		48378									
		48379									
		48380									
912795G70	9/25/2008	48381	6/26/2008	\$ 200,000,000	\$ 199,107,694	49816	9/25/2008	\$ 200,000,000	\$ 200,000,000	\$ 892,306	Redeemed
		48382									
		48480									
		48481									
		48482									
912795G88	10/2/2008	48483	7/3/2008	\$ 300,000,000	\$ 298,638,792	49940	10/2/2008	\$ 300,000,000	\$ 300,000,000	\$ 1,361,208	Redeemed
		48605									
		48606									
		48607									
		48608									
912795G96	10/9/2008	48609	7/10/2008	\$ 300,000,000	\$ 298,635,000	49965	10/3/2008	\$ 300,000,000	\$ 299,995,000	\$ 1,360,000	Sold
		48610									
		48699									
		48700									
		48701									
		48702									
912795H20	10/16/2008	48703	7/17/2008	\$ 300,000,000	\$ 298,987,625	49966	10/14/2008	\$ 300,000,000	\$ 299,992,000	\$ 1,004,375	Sold
		48704									
		48800									
		48801									
		48802									
		48803									
912795H38	10/23/2008	48804	7/24/2008	\$ 300,000,000	\$ 298,900,417	50097	10/16/2008	\$ 300,000,000	\$ 299,994,167	\$ 1,093,750	Sold
		48805									
		48907									
		48908									
		48909									
		48910									
912795H46	10/30/2008	48911	7/31/2008	\$ 300,000,000	\$ 298,748,750	50098	10/22/2008	\$ 300,000,000	\$ 299,972,000	\$ 1,223,250	Sold
		48912									
		49002									
		49003									
		49004									
		49005									
912795H53	11/6/2008	49006	8/7/2008 9/18/2008	\$ 300,000,000	\$ 298,743,694	50099	10/29/2008	\$ 300,000,000	\$ 299,983,333	\$ 1,239,639	Sold
		49007									
		49114									
		49115									
		49116									
		49117									
912795H95	12/4/2008	N/A ^[2]	8/28/2008	\$ 300,000,000	\$ 298,685,167	50100	10/29/2008	\$ 300,000,000	\$ 299,895,000	\$ 1,209,833	Sold
		49369									
		49370									
		49371									
		49372									
		49373									
912795J28	12/11/2008	49374	9/11/2008	\$ 300,000,000	\$ 298,763,917	50101	10/29/2008 11/4/2008	\$ 300,000,000	\$ 299,879,056	\$ 1,115,139	Sold
		49610									
		49611									
		49612									
		49613									
		49614									
		49615				50102					
						50158					
						50159					
						50160					
						50161					
						50162					
						50163					
						50244					
						50245					
						50246					
						50247					
						50248					
						50249					
						50329					
						50330					
						50331					
						50332					
						50333					
						50334					
						50335					
						50336					
						50337					
						50338					
						50339					
						50340					
						50341					
						50342					
						50343					
						50344					
						50460					
						50461					

Treasury Bill Activity in JPMC G 13414 Account - Purchases, Sales/Redemptions, and Interest

Purchases of Treasury Bills						Sales/Redemptions of Treasury Bills					
CUSIP	Maturity Date	703 ID(s) ^[1]	Purchase Date(s)	Total Face Value Purchased	Total Purchase Price	703 ID(s) ^[1]	Sale/Redemption Date(s)	Total Face Value Sold/Redeemed	Proceeds From Sale/Redemption	Interest (Proceeds Less Purchase Price)	Redeemed or Sold Prior to Maturity
912795J36	12/18/2008	50364 50365	10/29/2008	\$ 100,000,000	\$ 99,950,000	50462 50463	11/4/2008	\$ 100,000,000	\$ 99,953,556	\$ 3,556	Sold
912795J69	1/8/2009	48827 48828 48829 48830 48863 48849 48850	7/18/2008 7/22/2008	\$ 250,000,000	\$ 247,892,708	50345 50346 50347 50466 50467	10/29/2008 11/4/2008	\$ 250,000,000	\$ 249,758,500	\$ 1,865,792	Sold
912795J77	1/15/2009	48864 48851 48864 48865	7/21/2008 7/22/2008	\$ 250,000,000	\$ 247,743,000	50348 50349 50350 50468 50469	10/29/2008 11/4/2008	\$ 250,000,000	\$ 249,720,250	\$ 1,977,250	Sold
912795J85	1/22/2009	50366 50367	10/29/2008	\$ 100,000,000	\$ 99,853,611	50470 50471	11/4/2008	\$ 100,000,000	\$ 99,894,667	\$ 41,056	Sold
912795J93	1/29/2009	50368 50369	10/29/2008	\$ 100,000,000	\$ 99,813,444	50472 50473	11/4/2008	\$ 100,000,000	\$ 99,885,333	\$ 71,889	Sold
912795K26	2/5/2009	49616 49617 49618 49619 49620 49621	9/11/2008	\$ 300,000,000	\$ 297,960,375	50418 50419 50420 50421 50517 50518	11/3/2008 11/5/2008	\$ 300,000,000	\$ 299,595,556	\$ 1,635,181	Sold
912795K34	2/12/2009	49833 49834 49835 49836	9/25/2008	\$ 200,000,000	\$ 198,958,667	50474 50475 50519 50520	11/4/2008 11/5/2008	\$ 200,000,000	\$ 199,690,333	\$ 731,667	Sold
912795K42	2/19/2009	49725 49726 49727 49728 49729 49730 49731 49771 49772 49773	9/18/2008 9/22/2008	\$ 500,000,000	\$ 497,604,444	50422 50423 50424 50425 50426 50427 50476 50477 50558 50559	11/3/2008 11/4/2008 11/10/2008	\$ 500,000,000	\$ 499,193,722	\$ 1,589,278	Sold
912795K59	2/26/2009	50370 50371	10/29/2008	\$ 100,000,000	\$ 99,766,667	50560 50561	11/10/2008	\$ 100,000,000	\$ 99,883,000	\$ 116,333	Sold
912795K67	3/5/2009	49752 49753	9/19/2008	\$ 100,000,000	\$ 99,768,056	50574 50575	11/12/2008	\$ 100,000,000	\$ 99,934,083	\$ 166,028	Sold
912795K75	3/12/2009	49852 49853 49854 49855	9/26/2008	\$ 200,000,000	\$ 198,656,000	50478 50479 50576 50577	11/4/2008 11/12/2008	\$ 200,000,000	\$ 199,657,111	\$ 1,001,111	Sold
912795K83	3/19/2009	49992 50014 50062 50063 50131 50132	10/3/2008 10/6/2008 10/8/2008 10/14/2008	\$ 300,000,000	\$ 298,320,000	50480 50481 50482 50483 50578 50579	11/4/2008 11/12/2008	\$ 300,000,000	\$ 299,353,278	\$ 1,033,278	Sold
				\$ 16,700,000,000	\$ 16,586,249,976	Total		\$ 16,700,000,000	\$ 16,696,229,944	\$ 109,979,969	

^[1] See Exhibit 4 for 703 Account transactions related to the Treasury Bills. See also statements titled "All Trade Activity" for the JPMC G 13414 account: JPMSAA0019992-94; JPMSAA0019996-20020; and JPMSAA0020022-77.

^[2] The JPMC G 13414 Account Activity Report and the Lehman 435 Account statement for September 2008 reflect two transfers of Treasury Bills having a total face value of \$100 million from the Lehman 435 Account (one of the 8 Brokerage Accounts) to the JPMC G 13414 Account. According to the Lehman 435 Account statements, these Treasury Bills were purchased for a total of \$99,587,972 on 8/7/2008. See SECSAH0001353, SECSAH0001373, and JPMSAA0020056.